

ABSTRACT OF THE DISCLOSURE

Systems, methods, and programs consistent with the present invention link markets for different fungible assets and different transaction types, allowing a participant to create and execute contingent orders across markets. Embodiments consistent with the invention provide an automated framework for participants to create a group of discrete orders for different fungible assets in different markets, including markets for different types of transactions. The automated framework manages execution of the group of discrete orders, linking them together in a contingent fashion such that all the discrete orders are filled or none are filled. In one embodiment, the discrete orders are all executed at approximately the same time.

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